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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/10/2018	Any day expiry	14.77050	14.77050		14.87410	14.87410		22.08	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry	14.77640	14.77640		14.88020	14.88020		20.19	0.00	0.00	0	4,314.00
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	214.49400	0.21449	169.96550	0.16997	214.494	20.74	0.60	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	86.35880	0.08636	135.45390	0.13545	86.359	21.28	0.33	0	314.00
\$ / R	On 17/10/2018	Any day expiry	14.78040	14.78040		14.88420	14.88420		20.57	0.00	0.00	0	235.00
\$ / R	On 19/10/2018	Any day expiry	14.78430	14.78430		14.88820	14.88820		20.78	0.00	0.00	0	0.00
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	79.48320	0.07948	62.49700	0.06250	79.483	19.50	0.27	0	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.79020	14.79020		14.89410	14.89410		20.08	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	1.33450	0.00133	1.51900	0.00152	1.334	24.24	0.01	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	800.69540	0.80070	903.82090	0.90382	800.695	17.85	0.95	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.79600	14.79600		14.90010	14.90010		20.43	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.80380	14.80380		14.90800	14.90800		20.15	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.80580	14.80580		14.91000	14.91000		20.25	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.80770	14.80770		14.91190	14.91190		20.33	0.00	0.00	0	4,209.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	2.05090	0.00205	2.32160	0.00232	2.051	22.10	0.01	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	19.70850	0.01971	18.40920	0.01841	19.708	19.14	0.06	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	905.66250	0.90566	1,007.18340	1.00718	905.663	18.68	0.91	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	31.08870	0.03109	27.85450	0.02785	31.089	18.53	0.10	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	76.19970	0.07620	60.16040	0.06016	76.200	18.80	0.20	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	99.68220	0.09968	79.63790	0.07964	99.682	19.05	0.24	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	498.65800	0.49866	577.88870	0.57789	498.658	19.33	0.71	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	492.09500	0.49209	570.80890	0.57081	492.095	19.36	0.70	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	362.29040	0.36229	428.87200	0.42887	362.290	19.97	0.59	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	302.18310	0.30218	255.63370	0.25563	302.183	20.40	0.50	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	257.18830	0.25719	309.20040	0.30920	257.188	20.70	0.46	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	217.49530	0.21750	263.68860	0.26369	217.495	21.10	0.41	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	18.09440	0.01809	25.14410	0.02514	18.094	25.55	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	6.59100	0.00659	9.13650	0.00914	6.591	26.88	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.80960	14.80960	14.91390	14.91390		20.39	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.81160	14.81160	14.91590	14.91590		20.46	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.81740	14.81740	14.92180	14.92180		20.18	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.12520	0.00013	0.15490	0.00015	0.125	24.63	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	31.13420	0.03113	27.48980	0.02749	31.134	18.53	0.09	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	15.53410	0.01553	20.63800	0.02064	15.534	25.70	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.83300	14.83300	14.93770	14.93770		20.19	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.83700	14.83700	14.94170	14.94170		20.19	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	156.79530	0.15680	132.34950	0.13235	156.795	18.93	0.28	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	553.29580	0.55330	626.52590	0.62653	553.296	19.32	0.66	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.83890	14.83890	14.94370	14.94370		20.19	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.06890	0.00007	0.07880	0.00008	0.069	27.95	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.54590	0.00055	0.55930	0.00056	0.546	25.49	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,624.84340	1.62484	1,730.21260	1.73021	1,624.843	17.51	0.98	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	440.41960	0.44042	503.41370	0.50341	440.420	19.87	0.56	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	430.68890	0.43069	492.75100	0.49275	430.689	19.92	0.55	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	363.68770	0.36369	418.26830	0.41827	363.688	20.32	0.49	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	414.78770	0.41479	364.56830	0.36457	414.788	20.32	0.51	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.84480	14.84480	14.94970	14.94970		19.95	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	397.76220	0.39776	455.44230	0.45544	397.762	19.93	0.52	0.00	0	10,000.00
\$ / R	On 20/11/2018	Any day expiry			14.84680	14.84680	14.91500	14.91500		19.95	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.85080	14.85080	14.95570	14.95570		19.92	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.85270	14.85270	14.95770	14.95770		19.93	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	527.13930	0.52714	594.65650	0.59466	527.139	19.39	0.60	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.86450	14.86450	14.96970	14.96970		19.75	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.86650	14.86650	14.97170	14.97170		19.76	0.00	0.00	0	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	10.35100	0.01035	10.12120	0.01012	10.351	18.56	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	63.46820	0.06347	53.01030	0.05301	63.468	17.67	0.13	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	71.57420	0.07157	60.10670	0.06011	71.574	17.74	0.14	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	905.34370	0.90534	993.74250	0.99374	905.344	18.05	0.80	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	167.93620	0.16794	144.57840	0.14458	167.936	18.41	0.26	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	751.11890	0.75112	831.14050	0.83114	751.119	18.52	0.72	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	472.84700	0.47285	533.06700	0.53307	472.847	19.65	0.54	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	463.73810	0.46374	523.15220	0.52315	463.738	19.69	0.53	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	71.73780	0.07174	84.97290	0.08497	71.738	24.43	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	38.24430	0.03824	46.16760	0.04617	38.244	25.61	0.06	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.87640	14.87640	14.98170	14.98170		19.75	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	845.44960	0.84545	776.54170	0.77654	845.450	21.26	0.66	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.87830	14.87830	14.98370	14.98370		19.75	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	91.27330	0.09127	78.08670	0.07809	91.273	17.76	0.16	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	198.41530	0.19842	172.58890	0.17259	198.415	18.40	0.28	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	478.40690	0.47841	429.77470	0.42977	478.407	19.75	0.49	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	738.71010	0.73871	674.71630	0.67472	738.710	20.84	0.62	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.88820	14.88820	14.99370	14.99370		19.60	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	57.20650	0.05721	47.98080	0.04798	57.206	17.36	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	91.20270	0.09120	77.91390	0.07791	91.203	17.61	0.16	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	408.46840	0.40847	457.50160	0.45750	408.468	20.08	0.46	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	238.69900	0.23870	269.59050	0.26959	238.699	21.68	0.30	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.89020	14.89020	14.99570	14.99570		19.61	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.89410	14.89410	14.99970	14.99970		19.60	0.00	848,159,418.60	56,946	859,141.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	1.93170	0.00193	1.94660	0.00195	1.932	22.43	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	2.44810	0.00245	2.44410	0.00244	2.448	22.24	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	3.36080	0.00336	3.31480	0.00331	3.361	21.97	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	3.91760	0.00392	4.04700	0.00405	3.918	21.65	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	4.03920	0.00404	4.16520	0.00417	4.039	21.58	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	4.56420	0.00456	4.67420	0.00467	4.564	21.32	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	5.31710	0.00532	5.39830	0.00540	5.317	20.99	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	5.73890	0.00574	5.80170	0.00580	5.739	20.83	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	6.99810	0.00700	6.99700	0.00700	6.998	20.41	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	8.40410	0.00840	8.31910	0.00832	8.404	20.02	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,402.50410	2.40250	2,508.01910	2.50802	2,402.504	20.02	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	10.24790	0.01025	10.03700	0.01004	10.248	19.59	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	11.06070	0.01106	10.78910	0.01079	11.061	19.43	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	12.30790	0.01231	11.93880	0.01194	12.308	19.20	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	16.70430	0.01670	15.95220	0.01595	16.704	18.55	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	18.03020	0.01803	17.15350	0.01715	18.030	18.38	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,912.13020	1.91213	2,016.85350	2.01685	1,912.130	18.38	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	19.46210	0.01946	18.44590	0.01845	19.462	18.22	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	21.00740	0.02101	19.83680	0.01984	21.007	18.06	0.04	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,718.57750	1.71858	1,822.64570	1.82265	1,718.578	17.73	0.95	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	25.23730	0.02524	23.62410	0.02362	25.237	17.67	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	26.42260	0.02642	24.68020	0.02468	26.423	17.57	0.05	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,670.52260	1.67052	1,774.38020	1.77438	1,670.523	17.57	0.95	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	29.40720	0.02941	27.33420	0.02733	29.407	17.34	0.06	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	29.86060	0.02986	27.73650	0.02774	29.861	17.31	0.06	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,481.96690	1.48197	1,582.75270	1.58275	1,481.967	17.14	0.92	0.00	0	500.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	37.86690		0.03787		33.05270	0.03305	37.867	17.14	0.08	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	42.96570		0.04297		35.56100	0.03556	42.966	17.20	0.08	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,437.06570		1.43707	1,535.26100	1.53526	1,437.066	17.20	0.92	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	54.73480		0.05473		45.76710	0.04577	54.735	17.32	0.10	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	65.79020		0.06579		55.43240	0.05543	65.790	17.41	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	68.79750		0.06880		58.07290	0.05807	68.798	17.43	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	76.76120		0.07676		65.08790	0.06509	76.761	17.49	0.13	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,195.95530		1.19596	1,289.28810	1.28929	1,195.955	17.53	0.86	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	83.60620		0.08361		71.13810	0.07114	83.606	17.54	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	85.38570		0.08539		72.71350	0.07271	85.386	17.55	0.14	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,179.48570		1.17949	1,272.41350	1.27241	1,179.486	17.55	0.86	0.00	0	3,264.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	104.71750		0.10472		89.91060	0.08991	104.718	17.67	0.17	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,059.57430		1.05957	1,149.23260	1.14923	1,059.574	17.73	0.82	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	126.98980		0.12699	109.86980	0.10987	126.990	17.79	0.20	2,625,643.78	900	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,021.08980		1.02109	1,109.56980	1.10957	1,021.090	17.79	0.80	0.00	0	20,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	152.38140		0.15238	132.78080	0.13278	152.381	17.90	0.22	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	157.84740		0.15785	137.73150	0.13773	157.847	17.93	0.23	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	924.73070		0.92473	1,009.95390	1.00995	924.731	17.94	0.77	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	166.29470		0.16629	145.39360	0.14539	166.295	17.96	0.24	0.00	0	236,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	169.36560		0.16937	148.01120	0.14801	169.366	17.98	0.24	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	876.15460		0.87615	958.50470	0.95850	876.155	18.07	0.75	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	182.05460		0.18205	158.80470	0.15880	182.055	18.07	0.25	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	195.32430		0.19532	170.11630	0.17012	195.324	18.16	0.27	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	842.83480		0.84283	922.72630	0.92273	842.835	18.18	0.73	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	216.33140		0.21633	188.91810	0.18892	216.331	18.29	0.29	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	227.33050		0.22733	198.87940	0.19888	227.330	18.35	0.30	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	791.43050		0.79143	868.57940	0.86858	791.431	18.35	0.70	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	234.84820		0.23485	205.69950	0.20570	234.848	18.40	0.30	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	778.94820		0.77895	855.39950	0.85540	778.948	18.40	0.70	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	250.32590		0.25033	219.76990	0.21977	250.326	18.49	0.32	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	748.38860		0.74839	823.07610	0.82308	748.389	18.51	0.68	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	724.60060		0.72460	797.86530	0.79787	724.601	18.60	0.67	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	690.02280		0.69002	761.12670	0.76113	690.023	18.73	0.65	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	295.92280		0.29592	261.42670	0.26143	295.923	18.73	0.35	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	300.28900		0.30029	265.42880	0.26543	300.289	18.75	0.36	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	341.20470		0.34120	303.07140	0.30307	341.205	18.94	0.39	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	635.30470		0.63530	702.77140	0.70277	635.305	18.94	0.61	0.00	0	84,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	630.02990		0.63003	697.13160	0.69713	630.030	18.97	0.61	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	624.79090		0.62479	691.52990	0.69153	624.791	18.99	0.61	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	599.13620		0.59914	664.04630	0.66405	599.136	19.10	0.59	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	375.03620		0.37504	334.34630	0.33435	375.036	19.10	0.41	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	584.16480		0.58416	647.97930	0.64798	584.165	19.16	0.58	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	410.59270		0.41059	367.34860	0.36735	410.593	19.25	0.43	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	415.81000		0.41581	372.20180	0.37220	415.810	19.27	0.44	0.00	0	700.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	559.91000	0.55991	621.90180	0.62190	559.910	19.27	0.56	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	442.41680	0.44242	396.99070	0.39699	442.417	19.38	0.45	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	536.51680	0.53652	596.69070	0.59669	536.517	19.38	0.55	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	518.40750	0.51841	577.13900	0.57714	518.408	19.47	0.53	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	513.96560	0.51397	572.33450	0.57233	513.966	19.49	0.53	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	498.14110	0.49814	449.12080	0.44912	498.141	19.60	0.49	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	558.11900	0.55812	504.56280	0.50456	558.119	19.86	0.52	0.00	0	30,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	452.21900	0.45222	504.26280	0.50426	452.219	19.86	0.48	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	448.38990	0.44839	500.08300	0.50008	448.390	19.88	0.48	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	418.84160	0.41884	467.77980	0.46778	418.842	20.09	0.46	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	415.28230	0.41528	463.88040	0.46388	415.282	20.12	0.45	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	397.91610	0.39792	444.83840	0.44484	397.916	20.25	0.44	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	687.15280	0.68715	626.83590	0.62684	687.153	20.38	0.58	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	721.17510	0.72118	659.25210	0.65925	721.175	20.51	0.59	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	755.85820	0.75586	692.36590	0.69237	755.858	20.64	0.60	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	329.58120	0.32958	369.55610	0.36956	329.581	20.82	0.38	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	305.12640	0.30513	342.47140	0.34247	305.126	21.05	0.36	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	299.94550	0.29995	336.72620	0.33673	299.945	21.10	0.35	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	900.75660	0.90076	831.37460	0.83137	900.757	21.15	0.65	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	294.85660	0.29486	331.07460	0.33107	294.857	21.15	0.35	2,617,703.38	500	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	292.34310	0.29234	328.28440	0.32828	292.343	21.18	0.34	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	273.02410	0.27302	306.80080	0.30680	273.024	21.39	0.32	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	270.70420	0.27070	304.21650	0.30422	270.704	21.41	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	268.40480	0.26840	301.65410	0.30165	268.405	21.44	0.32	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	248.33040	0.24833	279.56330	0.27956	248.330	21.66	0.30	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	241.91870	0.24192	272.57440	0.27257	241.919	21.73	0.29	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,165.72500	1.16573	1,088.54580	1.08855	1,165.725	21.99	0.73	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	217.92090	0.21792	246.14400	0.24614	217.921	22.01	0.27	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	206.85910	0.20686	233.91120	0.23391	206.859	22.15	0.26	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	191.34800	0.19135	216.73400	0.21673	191.348	22.36	0.24	0.00	0	10,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	174.03440	0.17403	197.51640	0.19752	174.034	22.62	0.22	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	169.60580	0.16961	192.59490	0.19259	169.606	22.69	0.22	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	161.10440	0.16110	183.13680	0.18314	161.104	22.83	0.21	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	155.69130	0.15569	177.10710	0.17711	155.691	22.93	0.20	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.50	Call	124.29210	0.12429	0.00000	0.00000	124.292	23.49	0.16	2,499,406.24	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	117.81410	0.11781	135.50610	0.13551	117.814	23.61	0.16	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	95.22580	0.09523	110.05510	0.11006	95.226	24.07	0.13	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	79.90030	0.07990	92.70370	0.09270	79.900	24.45	0.11	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.90600	14.90600	15.01160	15.01160		19.44	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	113.48690	0.11349	97.86690	0.09787	113.487	17.56	0.17	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	227.62940	0.22763	199.50180	0.19950	227.629	18.16	0.29	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	510.24780	0.51025	461.19300	0.46119	510.248	19.44	0.48	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	766.30070	0.76630	703.24870	0.70325	766.301	20.44	0.60	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.90800	14.90800	15.01360	15.01360		19.44	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	29.03860	0.02904	27.04070	0.02704	29.039	17.59	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	33.66900	0.03367	31.16480	0.03116	33.669	17.29	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	632.89290	0.63289	697.73980	0.69774	632.893	18.93	0.60	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	588.61970	0.58862	650.31610	0.65032	588.620	19.12	0.57	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.92780	14.92780	15.03350	15.03350		19.27	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	27.42090	0.02742	25.66020	0.02566	27.421	18.05	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	107.12600	0.10713	92.27960	0.09228	107.126	17.26	0.16	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	924.48570	0.92449	1,004.80050	1.00480	924.486	17.74	0.73	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	227.23140	0.22723	200.33830	0.20034	227.231	17.80	0.28	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	564.44060	0.56444	513.18930	0.51319	564.441	19.29	0.49	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	118.46280	0.11846	134.11010	0.13411	118.463	23.61	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	73.09300	0.07309	83.43080	0.08343	73.093	24.82	0.09	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.93180	14.93180	15.03750	15.03750		19.24	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.96320	14.96320	15.06910	15.06910		19.17	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	22.19520	0.02220	21.00530	0.02101	22.195	18.31	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.98660	14.98660	15.09270	15.09270		19.19	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.98850	14.98850	15.09470	15.09470		19.19	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	43.89190	0.04389	40.07480	0.04007	43.892	17.47	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	281.16090	0.28116	250.70690	0.25071	281.161	17.71	0.29	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	941.46520	0.94147	1,011.35320	1.01135	941.465	17.96	0.68	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	584.92620	0.58493	633.45610	0.63346	584.926	19.47	0.49	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.01380	15.01380	15.12020	15.12020		19.15	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.04300	15.04300	15.14960	15.14960		19.20	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	57.70830	0.05771	52.99210	0.05299	57.708	17.04	0.08	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	324.63860	0.32464	290.55380	0.29055	324.639	17.71	0.29	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	962.36270	0.96236	1,025.58570	1.02559	962.363	18.19	0.64	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	631.36800	0.63137	676.37580	0.67638	631.368	19.62	0.48	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.07800	15.07800	15.18490	15.18490		19.21	0.00	27,185,634.00	1,803	45,351.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.01570	0.00202	1.89390	0.00189	2.016	21.34	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	8.47740	0.00848	9.48290	0.00948	8.477	17.51	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	24.94270	0.02494	24.60930	0.02461	24.943	16.50	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	26.98250	0.02698	26.43430	0.02643	26.983	16.52	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	54.83350	0.05483	50.84150	0.05084	54.834	16.68	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	56.71250	0.05671	52.46880	0.05247	56.713	16.69	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	64.73990	0.06474	59.40270	0.05940	64.740	16.72	0.08	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	70.18870	0.07019	64.09590	0.06410	70.189	16.74	0.09	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	78.40190	0.07840	71.16000	0.07116	78.402	16.77	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	82.13940	0.08214	74.36910	0.07437	82.139	16.78	0.10	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	95.58370	0.09558	85.90240	0.08590	95.584	16.82	0.11	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	112.22040	0.11222	100.15820	0.10016	112.220	16.86	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	129.13450	0.12913	114.65070	0.11465	129.135	16.90	0.14	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	136.39950	0.13640	120.87630	0.12088	136.400	16.92	0.15	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	145.89510	0.14590	129.02180	0.12902	145.895	16.94	0.16	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	155.86460	0.15586	137.57550	0.13758	155.865	16.96	0.16	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	174.38910	0.17439	152.14570	0.15215	174.389	17.05	0.18	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	179.24620	0.17925	155.97000	0.15597	179.246	17.08	0.18	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	184.19360	0.18419	160.47840	0.16048	184.194	17.10	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	191.78510	0.19179	167.40620	0.16741	191.785	17.13	0.19	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	202.22780	0.20223	176.95480	0.17695	202.228	17.18	0.20	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	221.39480	0.22139	194.53380	0.19453	221.395	17.26	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	232.86310	0.23286	205.08260	0.20508	232.863	17.31	0.22	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	263.19340	0.26319	233.08420	0.23308	263.193	17.42	0.24	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	275.99810	0.27600	244.94480	0.24494	275.998	17.47	0.25	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	331.09660	0.33110	296.22010	0.29622	331.097	17.66	0.28	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	360.98830	0.36099	324.18160	0.32418	360.988	17.75	0.30	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,146.70590	1.14671	1,216.31560	1.21632	1,146.706	17.77	0.69	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	388.43870	0.38844	349.92440	0.34992	388.439	17.83	0.32	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	427.71730	0.42772	384.78530	0.38479	427.717	18.00	0.34	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,043.83880	1.04384	1,106.55880	1.10656	1,043.839	18.07	0.65	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	1,033.05360	1.03305	1,095.27890	1.09528	1,033.054	18.11	0.65	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	455.05360	0.45505	410.37890	0.41038	455.054	18.11	0.35	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	469.06320	0.46906	423.65710	0.42366	469.063	18.16	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	483.29870	0.48330	437.16180	0.43716	483.299	18.22	0.36	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	527.34950	0.52735	479.05090	0.47905	527.349	18.38	0.38	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	573.37360	0.57337	522.96180	0.52296	573.374	18.55	0.40	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	615.90720	0.61591	563.65640	0.56366	615.907	18.70	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	621.32800	0.62133	568.84820	0.56885	621.328	18.71	0.42	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	626.77590	0.62678	574.06770	0.57407	626.776	18.73	0.42	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	811.90300	0.81190	863.43380	0.86343	811.903	18.95	0.55	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	740.44170	0.74044	683.34850	0.68335	740.442	19.10	0.47	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	776.25280	0.77625	717.90140	0.71790	776.253	19.21	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	788.33290	0.78833	729.59580	0.72960	788.333	19.25	0.48	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	794.40430	0.79440	735.47550	0.73548	794.404	19.27	0.49	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	726.89770	0.72690	774.10540	0.77411	726.898	19.34	0.51	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	831.26780	0.83127	771.20020	0.77120	831.268	19.38	0.50	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	837.48340	0.83748	777.22930	0.77723	837.483	19.39	0.50	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	913.62650	0.91363	850.88830	0.85089	913.626	19.61	0.52	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	627.25200	0.62725	668.83640	0.66884	627.252	19.85	0.45	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	623.96850	0.62397	665.36150	0.66536	623.968	19.86	0.45	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	611.01480	0.61101	651.64220	0.65164	611.015	19.94	0.44	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	604.64520	0.60465	644.89830	0.64490	604.645	19.97	0.44	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	598.34610	0.59835	638.22400	0.63822	598.346	20.01	0.44	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	561.99250	0.56199	599.69550	0.59970	561.993	20.23	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	519.87930	0.51988	555.01250	0.55501	519.879	20.50	0.39	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	498.90390	0.49890	532.67330	0.53267	498.904	20.64	0.38	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	471.68350	0.47168	503.67090	0.50367	471.683	20.85	0.36	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	441.65280	0.44165	471.81130	0.47181	441.653	21.09	0.34	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	405.64050	0.40564	433.57140	0.43357	405.641	21.40	0.32	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	389.88100	0.38988	416.83180	0.41683	389.881	21.55	0.31	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	353.54190	0.35354	378.20060	0.37820	353.542	21.92	0.28	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	350.12580	0.35013	374.57750	0.37458	350.126	21.96	0.28	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	290.59580	0.29060	312.89730	0.31290	290.596	22.48	0.24	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	289.10780	0.28911	311.32410	0.31132	289.108	22.50	0.24	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	281.80930	0.28181	303.59400	0.30359	281.809	22.57	0.23	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	273.31930	0.27332	294.59900	0.29460	273.319	22.65	0.22	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	271.93290	0.27193	293.12930	0.29313	271.933	22.67	0.22	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	270.55450	0.27055	291.67110	0.29167	270.555	22.68	0.22	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	253.33150	0.25333	273.41240	0.27341	253.332	22.87	0.21	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	244.57350	0.24457	264.12580	0.26413	244.573	22.97	0.20	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	221.40060	0.22140	239.53570	0.23954	221.401	23.26	0.19	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	173.80300	0.17380	188.93540	0.18894	173.803	23.99	0.15	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	149.59340	0.14959	160.40160	0.16040	149.593	24.82	0.13	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.09550	15.09550	15.20260	15.20260		19.20	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	274.45490	0.27445	243.49500	0.24349	274.455	17.44	0.24	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			15.09940	15.09940	15.20650	15.20650		19.21	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	69.70030	0.06970	63.88070	0.06388	69.700	16.60	0.08	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	364.73400	0.36473	327.68580	0.32769	364.734	17.74	0.30	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	982.69450	0.98269	1,040.32160	1.04032	982.694	18.43	0.61	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	669.17210	0.66917	711.32400	0.71132	669.172	19.78	0.46	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.10720	15.10720	15.21440	15.21440		19.17	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.16170	15.16170	15.26990	15.26990		19.17	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	81.71000	0.08171	72.75350	0.07275	81.710	16.20	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,840.94940	1.84095	1,929.27130	1.92927	1,840.949	16.80	0.84	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	400.65250	0.40065	362.09420	0.36209	400.653	17.67	0.30	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,000.99420	1.00099	1,054.88910	1.05489	1,000.994	18.62	0.59	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	704.42430	0.70442	744.21530	0.74422	704.424	19.92	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.22210	15.22210	15.33170	15.33170		19.17	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	89.96640	0.08997	76.72450	0.07672	89.966	15.78	0.09	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	432.36470	0.43236	393.20310	0.39320	432.365	17.64	0.30	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,018.69290	1.01869	1,069.12800	1.06913	1,018.693	18.84	0.57	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	735.90450	0.73590	773.69510	0.77370	735.904	20.10	0.44	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.22790	15.22790	15.33770	15.33770		19.21	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.24940	15.24940	15.35960	15.35960		19.21	0.00	152,494.00	10	18,950.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.64090	0.00864	165.30120	0.16530	8.641	19.19	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	18.58270	0.01858	462.25740	0.46226	18.583	14.01	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	56.56590	0.05657	592.78100	0.59278	56.566	14.99	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	88.00040	0.08800	664.43240	0.66443	88.000	15.47	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	91.20440	0.09120	670.90840	0.67091	91.204	15.51	0.09	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	136.04540	0.13605	751.70940	0.75171	136.045	16.01	0.13	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	297.74400	0.29774	974.77090	0.97477	297.744	17.16	0.22	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	313.53080	0.31353	995.27590	0.99528	313.531	17.22	0.23	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,616.03550	1.61604	2,416.63570	2.41664	1,616.035	17.33	0.75	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,346.05380	1.34605	2,172.19740	2.17220	1,346.054	17.84	0.68	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,259.75550	1.25976	2,088.04640	2.08805	1,259.756	18.07	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	615.12390	0.61512	1,332.66200	1.33266	615.124	18.15	0.36	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,143.25720	1.14326	1,966.49100	1.96649	1,143.257	18.48	0.60	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	852.10290	0.85210	1,630.28620	1.63029	852.103	19.67	0.48	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	828.46290	0.82846	1,600.62020	1.60062	828.463	19.78	0.47	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	770.97500	0.77097	1,526.33560	1.52634	770.975	20.06	0.45	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	735.16550	0.73517	1,478.38970	1.47839	735.166	20.24	0.43	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	712.35460	0.71235	1,447.11610	1.44712	712.355	20.37	0.42	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	341.50920	0.34151	837.09730	0.83710	341.509	23.14	0.22	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.26100	15.26100	15.37150	15.37150		19.19	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	666.10750	0.66611	612.75800	0.61276	666.108	18.28	0.38	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	460.74340	0.46074	483.69380	0.48369	460.743	22.13	0.29	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.27660	15.27660	15.38750	15.38750		19.25	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	92.83990	0.09284	83.53060	0.08353	92.840	15.28	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	459.39060	0.45939	418.79400	0.41879	459.391	17.64	0.29	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,032.45360	1.03245	1,081.18960	1.08119	1,032.454	19.03	0.55	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	760.51620	0.76052	796.83250	0.79683	760.516	20.25	0.43	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.28250	15.28250	15.39340	15.39340		19.23	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.28640	15.28640	15.39740	15.39740		19.23	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	195.44480	0.19544	172.76210	0.17276	195.445	16.35	0.16	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	647.97270	0.64797	677.75770	0.67776	647.973	20.96	0.38	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.34120	15.34120	15.45330	15.45330		19.25	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	108.83250	0.10883	86.98220	0.08698	108.833	15.34	0.10	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	487.78780	0.48779	446.68080	0.44668	487.788	17.62	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,057.59140	1.05759	1,104.48780	1.10449	1,057.591	19.24	0.53	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	793.90200	0.79390	828.99900	0.82900	793.902	20.39	0.43	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.34320	15.34320	15.45530	15.45530		19.25	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.36670	15.36670	15.47930	15.47930		19.22	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	595.88710	0.59589	550.11180	0.55011	595.887	17.87	0.33	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	769.69960	0.76970	802.22790	0.80223	769.700	20.65	0.41	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.40010	15.40010	15.51330	15.51330		19.27	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	118.80930	0.11881	93.44960	0.09345	118.809	15.23	0.11	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	511.45630	0.51146	470.68470	0.47068	511.456	17.61	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,070.51700	1.07052	1,116.81560	1.11682	1,070.517	19.43	0.52	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	816.65770	0.81666	849.95600	0.84996	816.658	20.56	0.42	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.40600	15.40600	15.51930	15.51930		19.25	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.41190	15.41190	15.52530	15.52530		19.25	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	389.27130	0.38927	400.23740	0.40024	389.271	24.22	0.21	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.43350	15.43350	15.54720	15.54720		19.29	0.00	0.00	0	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	12.61820	0.01262	12.24660	0.01225	12.618	17.47	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	50.25110	0.05025	35.50400	0.03550	50.251	14.11	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	394.06110	0.39406	355.69280	0.35569	394.061	17.19	0.24	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	415.30500	0.41531	379.19520	0.37920	415.305	17.26	0.25	0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	459.76970	0.45977	422.57110	0.42257	459.770	17.40	0.27	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	479.07430	0.47907	440.60960	0.44061	479.074	17.46	0.27	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	506.86770	0.50687	466.61080	0.46661	506.868	17.54	0.28	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	556.58020	0.55658	513.22700	0.51323	556.580	17.68	0.30	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	736.24980	0.73625	682.25980	0.68226	736.250	18.14	0.36	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,112.73970	1.11274	1,046.87570	1.04688	1,112.740	19.18	0.46	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,102.88630	1.10289	1,149.45710	1.14946	1,102.886	19.42	0.52	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,225.74150	1.22574	1,158.43450	1.15843	1,225.741	19.44	0.48	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	992.72690	0.99273	1,033.96680	1.03397	992.727	19.86	0.48	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	650.37100	0.65037	675.31560	0.67532	650.371	21.70	0.34	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	575.11630	0.57512	597.17310	0.59717	575.116	22.20	0.30	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	540.90190	0.54090	561.66360	0.56166	540.902	22.45	0.29	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	528.57290	0.52857	548.86660	0.54887	528.573	22.55	0.28	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	477.49420	0.47749	495.86370	0.49586	477.494	22.99	0.26	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	454.44470	0.45444	471.94820	0.47195	454.445	23.20	0.25	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	437.25370	0.43725	452.00930	0.45201	437.254	23.44	0.24	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	433.62090	0.43362	447.71150	0.44771	433.621	23.51	0.23	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	382.00460	0.38200	394.44880	0.39445	382.005	24.66	0.21	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.46090	15.46090	15.57520	15.57520		19.26	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	129.52580	0.12953	105.72060	0.10572	129.526	15.16	0.11	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	533.17990	0.53318	491.38070	0.49138	533.180	17.58	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,092.21030	1.09221	1,136.92230	1.13692	1,092.210	19.57	0.51	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	844.98170	0.84498	877.16830	0.87717	844.982	20.67	0.41	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.46490	15.46490	15.57920	15.57920		19.27	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.52580	15.52580	15.64040	15.64040		19.41	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	145.15430	0.14515	115.80010	0.11580	145.154	15.30	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	554.37550	0.55438	512.34690	0.51235	554.376	17.59	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,111.55460	1.11155	1,154.32990	1.15433	1,111.555	19.83	0.50	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	872.38750	0.87239	903.47800	0.90348	872.388	20.91	0.41	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.58870	15.58870	15.70280	15.70280		19.51	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	159.33790	0.15934	128.86910	0.12887	159.338	15.42	0.12	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	572.96560	0.57297	530.27500	0.53028	572.966	17.62	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,137.87730	1.13788	1,178.62540	1.17863	1,137.877	20.05	0.49	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	903.49460	0.90349	933.30720	0.93331	903.495	21.11	0.41	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.59510	15.59510	15.70920	15.70920		19.50	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.61900	15.61900	15.73290	15.73290		19.51	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	45.38420	0.04538	40.12870	0.04013	45.384	15.17	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	350.63260	0.35063	310.56020	0.31056	350.633	16.65	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	822.71770	0.82272	848.78460	0.84878	822.718	21.71	0.37	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	493.51030	0.49351	499.55770	0.49956	493.510	25.48	0.22	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.65800	15.65800	15.77160	15.77160		19.57	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	171.59570	0.17160	143.14550	0.14315	171.596	15.45	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	590.89400	0.59089	547.92670	0.54793	590.894	17.62	0.28	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,164.35140	1.16435	1,203.08210	1.20308	1,164.351	20.26	0.48	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	937.65390	0.93765	966.05290	0.96605	937.654	21.29	0.40	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.66230	15.66230	15.77590	15.77590		19.58	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.72510	15.72510	15.83830	15.83830		19.71	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.79220	15.79220	15.90500	15.90500		19.75	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.82250	15.82250	15.93510	15.93510		19.75	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.85940	15.85940	15.97170	15.97170		19.81	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.91780	15.91780	16.02970	16.02970		19.85	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.99150	15.99150	16.10290	16.10290		19.94	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.01310	16.01310	16.12440	16.12440		19.94	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.11270	16.11270	16.22340	16.22340		20.00	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.21670	16.21670	16.32660	16.32660		20.06	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.89410	14.89410	14.99970	14.99970		19.60	0.00	0.00	0	337.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.07800	15.07800	15.18490	15.18490		19.21	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.24940	15.24940	15.35960	15.35960		19.21	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.43350	15.43350	15.54720	15.54720		19.29	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.61900	15.61900	15.73290	15.73290		19.51	0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry			19.34710	19.34710	19.44820	19.44820		18.47	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.55400	19.55400	19.65780	19.65780		18.32	0.00	9,855,216.00	504	439,892.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	735.28800	0.73529	0.00000	0.00000	735.288	18.20	0.58	2,311,170.98	200	200.00
£ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	193.41250	0.19341	0.00000	0.00000	193.413	20.01	0.21	1,691,100.72	400	400.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.89360	19.89360	19.99860	19.99860		18.03	0.00	0.00	0	6,644.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	239.73630	0.23974	223.66130	0.22366	239.736	17.63	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	901.21480	0.90121	957.60110	0.95760	901.215	18.11	0.51	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	453.93160	0.45393	489.19240	0.48919	453.932	19.28	0.30	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.21010	20.21010	20.32020	20.32020		18.42	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.55640	20.55640	20.67110	20.67110		18.75	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.90510	20.90510	21.02120	21.02120		19.15	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			21.28780	21.28780	21.40400	21.40400		19.47	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13225	0.13225	0.13324	0.13324		25.43	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13498	0.13498	0.13599	0.13599		23.51	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13756	0.13756	0.13861	0.13861		22.88	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			16.95930	16.95930	17.07770	17.07770		18.42	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.17610	17.17610	17.29740	17.29740		18.40	0.00	9,223,565.70	537	110,475.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.53780	17.53780	17.66130	17.66130		17.94	0.00	438,445.00	25	36,671.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	117.87180	0.11787	106.44820	0.10645	117.872	15.96	0.12	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,726.84050	1.72684	1,826.34670	1.82635	1,726.840	15.99	0.82	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	710.27350	0.71027	649.75730	0.64976	710.274	17.60	0.44	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	306.20630	0.30621	327.25750	0.32726	306.206	21.17	0.23	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.88040	17.88040	18.00930	18.00930		17.98	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.12630	18.12630	18.25780	18.25780		18.03	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/08/2019	Any day expiry	17.01	Put	600.67440		0.60067		550.55510	0.55056	600.674	16.57	0.31	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	744.90840		0.74491		777.04970	0.77705	744.908	19.86	0.36	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.25970		18.25970		18.39320	18.39320		18.00	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.58270		18.58270		18.71890	18.71890		18.13	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			19.02930		19.02930		19.17190	19.17190		18.31	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.43000		98.43000		98.51000	98.51000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			587.40600		587.40600		586.32800	586.32800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			598.69900		598.69900		597.60100	597.60100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			608.64400		608.64400		607.52500	607.52500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			676.26500		676.26500		674.06100	674.06100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			689.26600		689.26600		687.02100	687.02100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			700.71600		700.71600		698.42900	698.42900			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			611.28500		611.28500		608.79800	608.79800			0.00	12,225,700.00	2	860.00
ALBI	On 07/02/2019	Index Future			623.03700		623.03700		620.50400	620.50400			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			633.38700		633.38700		630.80700	630.80700			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.54650		10.54650		10.60870	10.60870		15.22	0.00	1,550,335.50	147	36,597.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.69070		10.69070		10.75470	10.75470		14.84	0.00	1,069,070.00	100	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.83100		10.83100		10.89770	10.89770		15.11	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.98500		10.98500		11.05430	11.05430		15.36	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			11.14090		11.14090		11.21160	11.21160		15.76	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.31390		11.31390		11.38320	11.38320		16.09	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.49850		11.49850		11.57650	11.57650		16.36	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.66110		11.66110		11.73910	11.73910		15.95	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.80930		11.80930		11.89050	11.89050		16.41	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.82700		11.82700		11.90710	11.90710		16.66	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.98590		11.98590		12.06810	12.06810		16.93	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			12.14770		12.14770		12.22960	12.22960		17.10	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			697.59640		697.59640		697.57040	697.57040			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future			15.07410		15.07410		15.19420	15.19420		18.57	0.00	1,507,410.00	100	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.40950		15.40950		15.53140	15.53140		18.46	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.72550		15.72550		15.85370	15.85370		18.80	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			16.07500		16.07500		16.20720	16.20720		18.98	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			16.36570		16.36570		16.49870	16.49870		19.08	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			17.07570		17.07570		17.20740	17.20740		19.55	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.13970		2.13970		2.15000	2.15000		17.25	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 18/03/2019	Foreign Exchange Future		2.15660	2.15660		2.16660	2.16660		16.74	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.17460	2.17460		2.18560	2.18560		16.74	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	371.00370		371.00370		404.81270	404.81270			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.32330	2.32330		2.34010	2.34010		17.02	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.37370	2.37370		2.39120	2.39120		16.66	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.42250	2.42250		2.44010	2.44010		17.06	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.46710	2.46710		2.48520	2.48520		17.43	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.62020	2.62020		2.63790	2.63790		18.33	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.69580	2.69580		2.71360	2.71360		18.78	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.25533		74.24979		11.31229	73.92727			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.39913		75.67708		11.45838	75.34849			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.52147		73.14452		11.58283	72.81008			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	11.47816		76.21727		11.53501	75.85483			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.61389		77.68240		11.67301	77.31309			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.73507		74.71257		11.79638	74.33660			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI	605.24600		605.24600		602.68000	602.68000			0.00	0.00	0	461.00
GOVI	On 07/02/2019	GOVI	616.88200		616.88200		614.26800	614.26800			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	627.13000		627.13000		624.46800	624.46800			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.90310	1.90310		1.91700	1.91700		19.44	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.92860	1.92860		1.94270	1.94270		19.40	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.95270	1.95270		1.96730	1.96730		19.12	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.48074		132.48074		132.46067	132.46067			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.64522		133.64522		133.62517	133.62517			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 02/05/2019	Bond Future		135.88578	135.88578		135.86436	135.86436			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		100.76657	100.76657		100.75115	100.75115			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		102.72804	102.72804		102.71268	102.71268			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		103.37777	103.37777		103.36135	103.36135			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future		102.77855	102.77855		103.01548	103.01548			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.77928	104.77928		105.02122	105.02122			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.39145	105.39145		105.63641	105.63641			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future		122.61412	122.61412		122.78072	122.78072			0.00	0.00	0	9,928.00
I2038	On 07/02/2019	Bond Future		123.40967	123.40967		123.58010	123.58010			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.47855	125.47855		125.65080	125.65080			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future		116.57039	116.57039		116.55215	116.55215			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.83968	118.83968		118.82134	118.82134			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.14662	119.14662		119.12709	119.12709			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future		122.53548	122.53548		122.51651	122.51651			0.00	0.00	0	10,079.00
I2050	On 07/02/2019	Bond Future		123.14965	123.14965		123.13056	123.13056			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		125.21406	125.21406		125.19384	125.19384			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		253.44300	253.44300		253.32300	253.32300			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.37700	258.37700		258.25600	258.25600			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.71000	262.71000		262.58400	262.58400			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14640	0.14640		0.14700	0.14700			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14500	0.14500		0.14700	0.14700			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14530	0.14530		0.14690	0.14690			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.80920	1.80920		1.82200	1.82200		15.74	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.83950	1.83950		1.85250	1.85250		15.60	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.86820	1.86820		1.88170	1.88170		16.06	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.61000		9.61000		9.66580	9.66580		15.95	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.73970		9.73970		9.79630	9.79630		15.62	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.86580		9.86580		9.92450	9.92450		15.92	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.00590		10.00590		10.06730	10.06730		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.53560		10.53560		10.59480	10.59480		17.12	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.70360		10.70360		10.76290	10.76290		17.30	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.36330		1.36330		1.37520	1.37520			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.37360		1.37360		1.38560	1.38560			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38350		1.38350		1.39570	1.39570			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31290		1.31290		1.31050	1.31050			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15320		1.15320		1.15320	1.15320			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16310		1.16310		1.16310	1.16310			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17250		1.17250		1.17250	1.17250			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.25507		110.93767		9.31177	110.60487		7.15	0.00	5,990,634.18	54	68,520.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.01000		0.00001		0.00000	0.00000	0.010	6.59	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3.56000		0.00356		2.47000	0.00247	3.560	6.71	0.01	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,262.13000		2.26213		2,560.54000	2.56054	2,262.130	7.08	0.85	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,194.04000		1.19404		1,428.50000	1.42850	1,194.040	7.26	0.63	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.35661		107.76559		9.41621	107.42653		7.40	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	139.66000		0.13966		118.09000	0.11809	139.660	6.74	0.08	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	264.67000		0.26467		227.59000	0.22759	264.670	6.84	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	567.44000		0.56744		499.23000	0.49923	567.440	7.07	0.23	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,654.16000		2.65416		2,875.69000	2.87569	2,654.160	7.31	0.62	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,602.27000		1.60227		1,456.77000	1.45677	1,602.270	7.41	0.47	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	801.27000		0.80127		900.23000	0.90023	801.270	8.02	0.26	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	776.24000		0.77624		872.80000	0.87280	776.240	8.04	0.25	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.44805		109.55524		9.51045	109.20997		7.44	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.70	Call	802.90000		0.80290		0.00000	0.00000	802.900	7.01	0.24	10,613,972.82	400	200.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,067.74000		2.06774		0.00000	0.00000	2,067.740	7.48	0.46	10,026,984.64	200	200.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,319.64000		1.31964		0.00000	0.00000	1,319.640	8.30	0.30	12,988,208.59	400	200.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			300.30947		300.30947		300.26404	300.26404			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			298.80817		298.80817		298.76270	298.76270			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.81753		303.81753		303.76905	303.76905			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 01/11/2018	Bond Future			235.91084		235.91084		235.04816	235.04816			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			236.60047		236.60047		235.72181	235.72181			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			240.56700		240.56700		239.67197	239.67197			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			8.63794		98.27255		8.68998	98.09203		3.90	0.00	0.00	0	38,701.00
R2023	On 07/02/2019	Bond Future			8.75567		100.16185		8.81186	99.97776		3.85	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.85565		97.89789		8.91598	97.71038		4.29	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.65263		90.92359		9.70908	90.57188		9.72	0.00	0.00	0	55,144.00
R2030	On 07/02/2019	Bond Future			9.74465		88.66193		9.80339	88.30359		10.14	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	349.20000		0.34920		304.42000	0.30442	349.200	9.42	0.14	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	735.85000		0.73585		655.64000	0.65564	735.850	9.81	0.25	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,681.00000		1.68100		1,535.01000	1.53501	1,681.000	10.24	0.44	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,915.12000		1.91512		1,755.86000	1.75586	1,915.120	10.33	0.48	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,123.69000		1.12369		1,244.03000	1.24403	1,123.690	11.11	0.30	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.82872		90.13427		9.88962	89.76947		10.30	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future			9.84818		89.07037		9.90967	88.65771		10.95	0.00	0.00	0	42,728.00
R2032	On 07/02/2019	Bond Future			9.94202		90.78250		10.00585	90.36208		10.97	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			10.02355		88.13503		10.08959	87.70707		11.69	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			9.96827		92.89309		10.02975	92.43642		11.65	0.00	0.00	0	74,701.00
R2035	On 07/02/2019	Bond Future			10.06236		94.67877		10.12613	94.21345		11.68	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.13937		91.75382		10.20521	91.28022		12.50	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			10.04669		89.41978		10.10304	89.00089		12.22	0.00	0.00	0	52,307.00
R2037	On 07/02/2019	Bond Future			10.13432		86.87867		10.19267	86.45186		12.86	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.21308		88.32135		10.27330	87.88690		13.14	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			10.11652		92.69002		10.18295	92.16181		12.60	0.00	0.00	0	28,542.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.31	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	0.55000		0.00055		0.35000	0.00035	0.550	11.31	0.00	0.00	0	2,950.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 01/11/2018	Bond Future	9.20	Call	1.71000		0.00171		1.08000	0.00108	1.710	11.30	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	295.64000		0.29564		221.69000	0.22169	295.640	12.30	0.19	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	765.24000		0.76524		604.08000	0.60408	765.240	12.60	0.38	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.20340		89.96118		10.27218	89.42289		13.28	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.28130		91.45497		10.35224	90.90725		13.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.14582		89.67792		10.20212	89.22529		13.19	0.00	6,456,810.24	72	37,925.00
R2044	On 07/02/2019	Bond Future			10.22974		87.01652		10.28799	86.55530		13.91	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.30483		88.46145		10.36489	87.99205		14.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			10.12111		88.79693		10.17743	88.33276		13.61	0.00	0.00	0	101,273.00
R2048	On 07/02/2019	Bond Future			10.20618		90.50383		10.26447	90.03086		13.68	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.27547		87.57289		10.33552	87.09161		14.71	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			7.43050		102.02827		7.50510	101.94479		0.62	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.48691		100.34462		7.58400	100.25967		0.57	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			7.57709		102.01106		7.70862	101.92411		0.57	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future			7.91748		98.17007		7.98537	98.02673		1.72	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			8.01598		100.05717		8.09313	99.91121		1.76	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.11153		98.31929		8.19912	98.17033		1.98	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.93020		70.42708		9.98646	70.07379		13.09	0.00	44,228,206.24	628	122,670.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.42000		0.00042		0.30000	0.00030	0.420	11.88	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	1.27000		0.00127		0.90000	0.00090	1.270	11.88	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,094.27000		3.09427		3,424.30000	3.42430	3,094.270	12.66	0.90	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	275.58000		0.27558		219.92000	0.21992	275.580	12.93	0.22	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,326.92000		1.32692		1,571.04000	1.57104	1,326.920	13.20	0.61	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	798.87000		0.79887		985.39000	0.98539	798.870	13.46	0.44	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	745.59000		0.74559		924.74000	0.92474	745.590	13.49	0.42	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.01147		71.78090		10.06959	71.42095		13.15	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	231.25000		0.23125		199.36000	0.19936	231.250	11.57	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	922.44000		0.92244		827.63000	0.82763	922.440	12.46	0.29	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 07/02/2019	Bond Future	10.20	Put	1,665.45000	1.66545	1,823.52000	1.82352	1,665.450	13.43	0.40	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.08152	69.82513	10.14138	69.45879		14.05	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.80541	185.80541	185.77698	185.77698			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.42221	189.42221	189.39385	189.39385			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			190.04325	190.04325	190.01285	190.01285			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future			155.40874	155.40874	155.43448	155.43448			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.27884	156.27884	156.30553	156.30553			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.89881	158.89881	158.92469	158.92469			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/11/2018	Bond Future			9.75311	81.78542	9.81460	81.41097		10.67	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.84670	83.35753	9.91055	82.97602		10.68	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.92350	81.19475	9.98951	80.80639		11.34	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future			10.09585	69.52224	10.15214	69.15733		13.99	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.17978	70.85862	10.23795	70.48683		14.06	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.24814	68.74164	10.30801	68.36324		15.08	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			10.75990	10.75990	10.84400	10.84400		16.64	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.91560	10.91560	11.00140	11.00140		16.31	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.06410	11.06410	11.15280	11.15280		16.45	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.33150	2.33150	2.34200	2.34200		25.75	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.20410	2.20410	2.21200	2.21200		25.56	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.08540	2.08540	2.08970	2.08970		25.49	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.13510	1.13510	1.17640	1.17640			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future			1.09180	1.09180	1.13010	1.13010			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R		On 14/06/2019	Foreign Exchange Future	1.04530	1.04530	1.08030	1.08030			0.00	0.00	0	0.00
Total for Derivatives :											1,013,417,130.62	64,928	11 501 069.00
Grand Total:											1,013,417,130.62	64,928	11 501 069.00